

INTISARI

Penelitian ini bertujuan untuk menguji secara empiris *current ratio*, *return on assets*, *net profit margin* dan *earning per share* terhadap harga saham pada perusahaan *food and beverage* yang terdaftar di Bursa Efek Indonesia.

Penelitian ini menggunakan *analisis regresi linier berganda* dengan Sampel yang digunakan dalam penelitian ini ada 11 perusahaan dengan jumlah 14 observasi perusahaan *food and beverage* yang *go public* di Bursa Efek Indonesia periode 2011 sampai dengan 2015. Penelitian ini dilakukan di Pojok Bursa Efek Indonesia Kampus STIESIA. Alatanalisis yang digunakan adalah programSPSS versi 21.0.

Hasil yang didapat berdasarkan uji *goodness of fit* menunjukkan bahwa model regresi layak digunakan untuk memprediksi *current ratio*, *return on assets*, *net profit margin* dan *earning per share* terhadap harga saham pada perusahaan *food and beverage*. Dengan uji koefisien determinasi (R^2) mempunyai kontribusi besar, sedangkan untuk koefisien korelasi berganda (R) mempunyai hubungan keeratan yang sangat erat. Untuk pengujian hipotesis secara parsial dihasilkan bahwa variabel *current ratio*, *return on assets*, *net profit margin* dan *earning per share* berpengaruh positif dan signifikan terhadap harga saham (*closing price*). Dan dari 4 variabel bebas tersebut yang memiliki pengaruh dominan terhadap harga saham adalah *current ratio*.

Kata kunci : *Current Ratio*, *Return On Assets*, *Net Profit Margin*, *Earning Per Share*, Harga Saham.

ABSTRACT

This research is meant to test empirically current ratio, return on assets, net profit margin, and earnings per share to the stock price of food and beverages companies which are listed in Indonesia Stock Exchange.

This research uses multiple regression analysis and the samples are 11 companies with the total 14 observations of public food and beverages companies in Indonesia Stock Exchange in 2011-2015 periods.

The result of the research which has obtained by goodness of fit test shows that the regression model is feasible to be used to predict current ratio, return on assets, net profit margin, and earnings per share to the stock price on food and beverages companies. By using the result of the test of the determination coefficient (R^2) shows that the stock price can have correlation to variables i.e. current ratio, return on assets, net profit margin, and earnings per share whereas the correlation coefficient (r^2) indicates that stock price is the variable which give dominant influence to the stock price. The hypothesis result of partial test shows that current ratio, return on assets, net profit margin, and earnings per share give positive and significant influence to the stock price (closing price). Current ratio is the variable among four independent variables which give dominant influence to the stock price.

Keywords: current ratio, return on assets, net profit margin, earnings per share, stock price.